

Discussiones Mathematicae
Probability and Statistics 32 (2012) 69–71
 doi:10.7151/dmps.1145

DISCRETE APPROXIMATIONS OF GENERALIZED RBSDE WITH RANDOM TERMINAL TIME

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Abstract

The convergence of discrete approximations of generalized reflected backward stochastic differential equations with random terminal time in a general convex domain is studied. Applications to investigation obstacle elliptic problem with Neumann boundary condition for partial differential equations are given.

Keywords: generalized reflected BSDE, discrete approximation methods, viscosity solution.

2010 Mathematics Subject Classification: Primary: 60H10, 60Gxx; Secondary: 35J20.

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doi:10.1051/ps:2006006

Received 16 September 2012

